

End of Day Prices and Volumes Technical Specifications

2100 Product

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EDITION CONTROL

Edition	Date	Author
1.00	18/04/2011	BME Market Data

DIFUSION CONTROL

This Document is not distributed in paper format.

CONTROL OF MODIFICATIONS DUE TO EDITION CHANGE

- 1.00 18.04.2011 – New Document
- 1.01 11.09.2024 – Template updates

1 OBJECTIVE

The End Of Day Prices and Volumes product contains the following type of data file structures:

- Equities
- ETFs
- Warrants
- Options and futures (see MEFF Document)
- Fixed Income
- Investment funds

In each file the client will find an entry for each instrument and day with the most relevant data.

2 FORMAT AND DATA DELIVERY

2.1 FILE FORMAT

BME MARKET DATA provides the data for this product in files with the txt format ("," as field separator and "." as decimal separator). This format is compatible both with databases and spreadsheets. Each field in the file will be separated from the following field by "," and each line ends with the specific character of line end. The files will normally be available at 20:00 CET every trading day of the stock exchange calendar. Fixed Income Master Data: Electronic Fixed Income, AIAF, SEND and SENAF is available at 18:30 CET. Derivatives files will normally be available at 21:30 CET every trading day of the MEFF calendar.

2.2 CLIENT SUPPORT

Address	Email	Telephone
Palacio de la Bolsa, Plaza de la Lealtad 1, 28014 - Madrid	marketdata@grupobme.es	+ 34 91 709 58 10

Users have at their disposal a client support service Monday to Friday from 09:00 to 18:30 CET. BME Market Data will keep the Client updated on any modification on the files, as well as on any technical improvements.

2.3 DATA FORMAT

BME MARKET DATA provides the data for this product in files with the txt format ("," as field separator and "." or "," as decimal separator). This format is compatible both with databases and spreadsheets. Each field in the file will be separated from the following field by "," and each line ends with the specific character of line end.

2.3.1 Numeric Format

No thousand separations are included. The character "." or "," will be used as decimal separator.

2.3.2 Date and Time Conventions

Unless stated otherwise, the date fields are in the format YYYYMMDD being YYYY the year, MM the month and DD the day. Time fields are stated following the format HHMMSS or HHMMSSXX being HH the hour, MM the minute, SS the second and XX second hundredth. Dates and times refer to CET (Central European Time).

2.3.3 TXT files Headers

The first line of ASCII files (extensions TXT or similar) contains the headers of the file; the rest of lines contain the data, unless stated otherwise in the description specific to the product.

PRODUCT	TXT OR SIMILAR (HEADING)
EQUITIES	Coincides with FIELD CODE
BME MTF EQUITIES	Coincides with FIELD CODE
ETFs	Coincides with FIELD CODE
WARRANTS	Coincides with FIELD CODE

MEFF OPTIONS AND FUTURES	See MEFF document
FIXED INCOME AIAF	No Headers
FIXED INCOME SENAF	No Headers
GLOBAL FIXED INCOME	Coincides with FIELD CODE
MERF	Coincides with FIELD CODE
SEND	Coincides with FIELD CODE
MARF	Coincides with FIELD CODE
NON TRADED INVESTMENT FUNDS	Coincides with FIELD CODE

2.3.4 Data Delivery

The information is available via Internet through sFTP (ssh File Transfer Protocol).

2.3.5 File Names

Name of the files and type:

PRODUCT	DAILY FILES
EQUITIES	MFII_RV_PV_YYYYMMDD.TXT
BME MTF EQUITIES /SICAVS	MFII_MA_PV_YYYYMMDD.TXT MFII_MAB_PV_YYYYMMDD.TXT SICAV_PV_YYYYMMDD.TXT SICAVS_PV_YYYYMMDD.TXT GROWTH_PV_AAAAMMDD.txt
ETFS	MFII ETF_PV_YYYYMMDD.TXT
WARRANTS	MFII_WAR_PV_YYYYMMDD.TXT
OPTIONS AND FUTURES MEFF - EQUITIES	See MEFF Document
OPTIONS AND FUTURES MEFF – ENERGY	See MEFF Document

AIAF	File with the day closing prices. p_PRECIOS_YYYYMMDDHHMMSS_mdata1.zip File with the last Price of each security p_PRECIOS_YYYYMMDDHHMMSS_mdata2.zip
SENAF	pr_senaf_precios_neg_YYYYMMDDHHMMSS_mdataYYYYMMDD.zip
MERF + MARF + SEND	MFII_RFBME_PV_YYYYMMDD.TXT
MERF	MFII_RF_PV_YYYYMMDD.TXT
MARF	MFII_AF_PV_YYYYMMDD.TXT
SEND	MFII_SD_PV_YYYYMMDD.TXT
NON TRADED INVESTMENT FUNDS	FNC_VLI_YYYYMMDD.TXT

3 Equities

The files are the following:

PRODUCT	DAILY	HEADER	SEGMENT CONTENT
EQUITIES	MFII_RV_PV_YYYYMMDD.TXT	3.1. Header 1	EQ, LT, MA
	SICAVS_PV_YYYYMMDD.TXT	3.3. Header 3	MA
	SICAV_PV_YYYYMMDD.TXT	3.2. Header 2	MA
BME MTF EQUITIES /SICAVS	MFII_MA_PV_YYYYMMDD.TXT	3.1. Header 1	MA
	SICAVS_PV_YYYYMMDD.TXT	3.3. Header 3	MA
	SICAV_PV_YYYYMMDD.TXT	3.2. Header 2	MA
	MFII_MAB_PV_YYYYMMDD.TXT	3.4. Header 4	MA
	GROWTH_PV_AAAAMMDD.txt	3.5. Header 5	MA

3.1 HEADER 1

The files has the following field's structure:

MIC CODES	PRODUCT	MIFID II FILES
MABX, GROW, XLAT, XMAD	Equities complete segments EQ + MA + LT	MFII_RV_PV_YYYYMMDD.TXT
MABX, GROW	BME MTF EQUITIES	MFII_MA_PV_YYYYMMDD.TXT

With the following field's structure:

TYPE OF INSTRUMENT	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUE
EQ, LT, MA	MERCADO	X(5)	MAIN MARKET WHERE THE INSTRUMENT IS LISTED	EQ = Equities TF = ETF CW = Warrants MA = BME MTF EQUITY LT = Latibex
EQ, LT, MA	CODISIN	X(12)	ISIN CODE	The 2 first characters are the country code. The following 9 characters contain the national identification code valid for each country. The last character is the control digit.
EQ, LT, MA	FECHA	X(8)	TRADING DATE	YYYYMMDD
EQ, LT, MA	VALOR	X(5)	INSTRUMENT CODE	
EQ, LT, MA	NOMCOMPLETO	X(80)	INSTRUMENT LONG NAME	
EQ, LT, MA	NOMRED	X(12)	INSTRUMENT SHORT NAME	
EQ, LT, MA	PRECIOREF	9(12)V9(6)	REFERENCE PRICE	
EQ, LT, MA	PRECIOCIANT	9(12)V9(6)	CLOSING PRICE PREVIOUS TRADING DAY	
EQ, LT, MA	PRECIOIE	9(12)V9(6)	CLOSING PRICE	
EQ, LT, MA	PRECIOMAX	9(12)V9(6)	MAXIMUM PRICE	

EQ, LT, MA	PRECIOMIN	9(12)V9(6)	MINIMUM PRICE
EQ, LT, MA	PRECIOMED	9(12)V9(6)	AVERAGE PRICE
EQ, LT, MA	PRECIOAPER	9(12)V9(6)	OPENING PRICE
EQ, LT, MA	OPERACIONES	9(18)	NUMBER OF TRADES IN THE DAY
EQ, LT, MA	EFFECTIVO	9(17)V9(6)	TURNOVER TRADED IN THE DAY
EQ, LT, MA	TITULOS	9(18)	VOLUMEN TRADED IN THE DAY
EQ, LT, MA	MktID	X(4)	Operating MIC
EQ, LT, MA	MktSegID	X(4)	Segment MIC

3.2 HEADER 2

The files has the following field's structure:

TYPE OF INSTRUMENT	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUE
MA	FECHA	X(8)	TRADING DATE	YYYYMMDD
MA	VALOR	X(5)	INSTRUMENT CODE	
MA	ISIN	X(12)	ISIN CODE	The 2 first characters are the country code. The following 9 characters contain the national identification code valid for each country. The last character is the control digit.
MA	NOMBRE	X(12)	INSTRUMENT SHORT NAME	
MA	NOMCOMPLETO	X(80)	INSTRUMENT COMPLETE NAME	
MA	PRECIOREF	9(12)V9(6)	REFERENCE PRICE	
MA	PRECIOCIEANT	9(12)V9(6)	CLOSING PRICE PREVIOUS TRADING DAY	
MA	PRECIOCIE	9(12)V9(6)	CLOSING PRICE	
MA	PRECIOMAX	9(12)V9(6)	MAXIMUM PRICE	

MA	PRECIOMIN	9(12)V9(6)	MINIMUM PRICE	
MA	PRECIOMED	9(12)V9(6)	AVERAGE PRICE	
MA	PRECIOAPER	9(12)V9(6)	OPENING PRICE	
MA	OPERACIONES	9(18)	NUMBER OF TRADES IN THE DAY	
MA	EFFECTIVO	9(17)V9(6)	TURNOVER TRADED IN THE DAY	
MA	TITULOS	9(18)	VOLUME TRADED IN THE DAY	
MA	ACCIONCIRCULA	9(11)	NUMBER OF SHARES OUTSTANDING	
MA	GESTORA	X(20)	NAME OF THE SICAV MANAGEMENT COMPANY	
MA	FECHA_V-L	X(8)	DATE OF THE NAV	YYYYMMDD
MA	VALOR_LIQUIDATIVO	9(12)V9(6)	NAV, WITH DECIMALS	
MA	PATRIMONIO	9(17)V9(6)	NET WORTH, WITH DECIMALS	NOMINAL NET WORHT
MA	NUM_PARTICIPES	9(9)	NUMBER OF PARTICIPANTS	
MA	PATRIMONIO_V_L	9(17)V9(6)	NET WORTH, WITH DECIMALS	NET WORTH CALCULATED AT NAV (NET ASSET VALUE) Total Assets

3.3 HEADER 3

The files has the following field's structure:

TYPE OF INSTRUMENT	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUE
MA	MERCADO	X(5)	MAIN MARKET WHERE THE INSTRUMENT IS LISTED	EQ = Equities TF = ETF CW = Warrants MA = BME MTF EQUITY LT = Latibex
MA	CODISIN	X(12)	ISIN CODE	The 2 first characters are the country code. The following 9 characters contain the national identification

code valid for each country. The last character is the control digit.

MA	FECHA	X(8)	TRADING DATE	YYYYMMDD
MA	VALOR	X(5)	INSTRUMENT CODE	
MA	NOMCOMPLETO	X(80)	INSTRUMENT LONG NAME	
MA	NOMRED	X(12)	INSTRUMENT SHORT NAME	
MA	PRECIOREF	9(12)V9(6)	REFERENCE PRICE	
MA	PRECIOCIEANT	9(12)V9(6)	CLOSING PRICE PREVIOUS TRADING DAY	
MA	PRECIOCIE	9(12)V9(6)	CLOSING PRICE	
MA	PRECIOMAX	9(12)V9(6)	MAXIMUM PRICE	
MA	PRECIOMIN	9(12)V9(6)	MINIMUM PRICE	
MA	PRECIOMED	9(12)V9(6)	AVERAGE PRICE	
MA	PRECIOAPER	9(12)V9(6)	OPENING PRICE	
MA	OPERACIONES	9(18)	NUMBER OF TRADES IN THE DAY	
MA	EFFECTIVO	9(17)V9(6)	TURNOVER TRADED IN THE DAY	
MA	TITULOS	9(18)	VOLUMEN TRADED IN THE DAY	
MA	GESTORA	X(20)	NAME OF THE SICAV MANAGEMENT COMPANY	
MA	PRODUCTO	X(2)	PRODUCT	
MA	FECHA_V-L	X(8)	DATE OF THE NAV	YYYYMMDD
MA	VALOR_LIQUIDATIVO	9(12)V9(6)	NAV, WITH DECIMALS	
MA	PATRIMONIO	9(17)V9(6)	NET WORTH, WITH DECIMALS	NOMINAL NET WORHT
MA	NUM_PARTICIPES	9(9)	NUMBER OF PARTICIPANTS	

3.4 HEADER 4

Files:

MIC CODES	PRODUCT	MIFID II FILES
MABX, GROW	BME MTF EQUITY	MFII_MAB_PV_YYYYMMDD.TXT

With the following field's structure:

TYPE OF INSTRUMENT	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUE
MA	MERCADO	X(5)	MAIN MARKET WHERE THE INSTRUMENT IS LISTED	EQ = Equities TF = ETF CW = Warrants MA = BME MTF EQUITIES LT = Latibex
MA	CODISIN	X(12)	ISIN CODE	The 2 first characters are the country code. The following 9 characters contain the national identification code valid for each country. The last character is the control digit.
MA	FECHA	X(8)	TRADING DATE	YYYYMMDD
MA	VALOR	X(5)	INSTRUMENT CODE	
MA	NOMCOMPLETO	X(80)	INSTRUMENT LONG NAME	
MA	NOMRED	X(12)	INSTRUMENT SHORT NAME	
MA	PRECIOREF	9(12)V9(6)	REFERENCE PRICE	
MA	PRECIOCIANT	9(12)V9(6)	CLOSING PRICE PREVIOUS TRADING DAY	
MA	PRECIOIE	9(12)V9(6)	CLOSING PRICE	
MA	PRECIOMAX	9(12)V9(6)	MAXIMUM PRICE	
MA	PRECIOMIN	9(12)V9(6)	MINIMUM PRICE	

MA	PRECIOMED	9(12)V9(6)	AVERAGE PRICE	
MA	PRECIOAPER	9(12)V9(6)	OPENING PRICE	
MA	OPERACIONES	9(18)	NUMBER OF TRADES IN THE DAY	
MA	EFFECTIVO	9(17)V9(6)	TURNOVER TRADED IN THE DAY	
MA	TITULOS	9(18)	VOLUMEN TRADED IN THE DAY	
MA	MktID	X(4)	Operating MIC	
MA	MktSegID	X(4)	Segment MIC	
MA	GESTORA	X(20)	NAME OF THE SICAV MANAGEMENT COMPANY	
MA	PRODUCTO	X(2)	PRODUCT	
MA	FECHA_V-L	X(8)	DATE OF THE NAV	YYYYMMDD
MA	VALOR_LIQUIDATIVO	9(12)V9(6)	NAV, WITH DECIMALS	
MA	PATRIMONIO	9(17)V9(6)	NET WORTH, WITH DECIMALS	NOMINAL NET WORHT
MA	NUM_PARTICIPES	9(9)	NUMBER OF PARTICIPANTS	

3.5 HEADER 3

The files has the following field's structure:

TYPE OF INSTRUMENT	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUE
MA	MERCADO	X(5)	MAIN MARKET WHERE THE INSTRUMENT IS LISTED	EQ = Equities TF = ETF CW = Warrants MA = BME MTF EQUITY LT = Latibex
MA	CODISIN	X(12)	ISIN CODE	The 2 first characters are the country code. The following 9 characters contain the national identification code valid for each country. The last character is the control digit.

MA	FECHA	X(8)	TRADING DATE	YYYYMMDD
MA	VALOR	X(5)	INSTRUMENT CODE	
MA	NOMCOMPLETO	X(80)	INSTRUMENT LONG NAME	
MA	NOMRED	X(12)	INSTRUMENT SHORT NAME	
MA	PRECIOREF	9(12)V9(6)	REFERENCE PRICE	
MA	PRECIOCEANT	9(12)V9(6)	CLOSING PRICE PREVIOUS TRADING DAY	
MA	PRECIOCE	9(12)V9(6)	CLOSING PRICE	
MA	PRECIOMAX	9(12)V9(6)	MAXIMUM PRICE	
MA	PRECIOMIN	9(12)V9(6)	MINIMUM PRICE	
MA	PRECIOMED	9(12)V9(6)	AVERAGE PRICE	
MA	PRECIOAPER	9(12)V9(6)	OPENING PRICE	
MA	ORDER MARKET OPERACIONES	9(18)	NUMBER OF TRADES IN THE DAY in ORDER MARKET	
MA	ORDER MARKET EFECTIVO	9(17)V9(6)	TURNOVER TRADED IN THE DAY in ORDER MARKET	
MA	ORDER MARKET TITULOS	9(18)	VOLUMEN TRADED IN THE DAY in ORDER MARKET	
MA	FIXING OPERACIONES	9(18)	NUMBER OF TRADES IN THE DAY in FIXING MARKET	
MA	FIXING EFECTIVO	9(17)V9(6)	TURNOVER TRADED IN THE DAY in FIXING MARKET	
MA	FIXING TITULOS	9(18)	VOLUMEN TRADED IN THE DAY in FIXING MARKET	
MA	BLOQUES OPERACIONES	9(18)	NUMBER OF TRADES IN THE DAY in BLOCKS	
MA	BLOQUES EFECTIVO	9(17)V9(6)	TURNOVER TRADED IN THE DAY in BLOCKS	
MA	BLOQUES TITULOS	9(18)	VOLUMEN TRADED IN THE DAY in BLOCKS	

MA	ESPECIALES OPERACIONES	9(18)	NUMBER OF TRADES IN THE DAY in SPECIAL TRADES
MA	ESPECIALES EFECTIVO	9(17)V9(6)	TURNOVER TRADED IN THE DAY in SPECIAL TRADES
MA	ESPECIALES TITULOS	9(18)	VOLUMEN TRADED IN THE DAY in SPECIAL TRADES
MA	VALOR LIQUIDATIVO OPERACIONES	9(18)	NUMBER OF TRADES IN THE DAY At NAV
MA	VALOR LIQUIDATIVO EFECTIVO	9(17)V9(6)	TURNOVER TRADED IN THE DAY At NAV
MA	VALOR LIQUIDATIVO TITULOS	9(18)	VOLUMEN TRADED IN THE DAY At NAV
MA	ACCIONCIRCULA	9(11)	Nº DE ACCIONES EN CIRCULACIÓN DE LA SICAV
MA	GESTORA	X(20)	NAME OF THE SICAV MANAGEMENT COMPANY
MA	PRODUCTO	X(2)	PRODUCT
MA	FECHA_V-L	X(8)	DATE OF THE NAV YYYYMMDD
MA	VALOR_LIQUIDATIVO	9(12)V9(6)	NAV, WITH DECIMALS
MA	PATRIMONIO	9(17)V9(6)	NET WORTH, WITH DECIMALS NOMINAL NET WORHT
MA	NUM_PARTICIPES	9(9)	NUMBER OF PARTICIPANTS

4 ETFs

Files:

MIC CODES	PRODUCT	MIFID II FILES
XMAD	ETFS	MFII_ETF_PV_YYYYMMDD.TXT

With the following field's structure:

TYPE OF INSTRUMENT	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUE
ETF	MERCADO	X(5)	MAIN MARKET WHERE THE INSTRUMENT IS LISTED	EQ = Equities TF = ETF CW = Warrants MA = BME MTF EQUITY LT = Latibex
ETF	CODISIN	X(12)	ISIN CODE	The 2 first characters are the country code. The following 9 characters contain the national identification code valid for each country. The last character is the control digit.
ETF	FECHA	X(8)	TRADING DATE	YYYYMMDD
ETF	VALOR	X(5)	INSTRUMENT CODE	
ETF	NOMCOMPLETO	X(80)	INSTRUMENT LONG NAME	
ETF	NOMRED	X(12)	INSTRUMENT SHORT NAME	
ETF	PRECIOREF	9(12)V9(6)	REFERENCE PRICE	
ETF	PRECIOCEANT	9(12)V9(6)	CLOSING PRICE PREVIOUS TRADING DAY	
ETF	PRECIOCE	9(12)V9(6)	CLOSING PRICE	
ETF	PRECIOMAX	9(12)V9(6)	MAXIMUM PRICE	
ETF	PRECIOMIN	9(12)V9(6)	MINIMUM PRICE	
ETF	PRECIOMED	9(12)V9(6)	AVERAGE PRICE	
ETF	PRECIOAPER	9(12)V9(6)	OPENING PRICE	
ETF	OPERACIONES	9(18)	NUMBER OF TRADES IN THE DAY	
ETF	EFFECTIVO	9(17)V9(6)	TURNOVER TRADED IN THE DAY	

ETF	TITULOS	9(18)	VOLUME TRADED IN THE DAY
ETF	PVALLIQ	9(12)V9(6)	NET ASSET VALUE (NAV)
ETF	FECVALLIQ	X(8)	NAV DATE
ETF	MktID	X(4)	Operating MIC
ETF	MktSegID	X(4)	Segment MIC

5 Warrants

Files.

MIC CODES	PRODUCT	MIFID II FILES
XMAD	WARRANTS	MFII_WAR_PV_YYYYMMDD.TXT

With the following field's structure:

TYPE OF INSTRUMENT	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUE
CW	CODISIN	X(12)	ISIN CODE	The 2 first characters are the country code. The following 9 characters contain the national identification code valid for each country. The last character is the control digit.
CW	MERCADO	X(5)	INSTRUMENT`S MAIN MARKET	"WA" - Warrants "WC" - Certificates "WO" - Other
CW	FECHA	X(8)	TRADING DATE	YYYYMMDD
CW	WVALOR	X(5)	INSTRUMENT CODE	
CW	NOMBRE80	X(80)	INSTRUMENT COMPLETE NAME	
CW	NOMRED	X(12)	INSTRUMENT SHORT NAME	

CW	PRECIOREF	9(12)V9(6)	REFERENCE PRICE
CW	PRECIOANT	9(12)V9(6)	CLOSING PRICE PREVIOUS TRADING DAY
CW	PRECIOIE	9(12)V9(6)	CLOSING PRICE
CW	PRECIOMAX	9(12)V9(6)	MAXIMUM PRICE
CW	PRECIOMIN	9(12)V9(6)	MINIMUM PRICE
CW	PRECIOMED	9(12)V9(6)	AVERAGE PRICE
CW	PRECIOAPE	9(12)V9(6)	OPENING PRICE
CW	OPERACIONES	9(18)	NUMBER OF TRADES IN THE DAY
CW	EFFECTIVO	9(17)V9(6)	TURNOVER TRADED IN THE DAY
CW	TITULOS	9(18)	VOLUMEN TRADED IN THE DAY
CW	MktID	X(4)	Operating MIC
CW	MktSegID	X(4)	Segment MIC

6 Fixed Income

Closing prices of all fixed income segments: AIAF, SENAF, MERF, MARF, SEND.

PRODUCT	DAILY
AIAF FIXED INCOME	File with the day closing prices. p_PRECIOS_YYYYMMDDHHMMSS_mdata1.zip File with the last Price of each security p_PRECIOS_YYYYMMDDHHMMSS_mdata2.zip
SENAF FIXED INCOME	pr_senaf_precios_neg_YYYYMMDDHHMMSS_mdattYYYYAMMDD.zip
MERF + MARF + SEND	MFII_RFBME_PV_YYYYMMDD.TXT
MERF FIXED INCOME	MFII_RF_PV_YYYYMMDD.TXT
MARF FIXED INCOME	MFII_AF_PV_YYYYMMDD.TXT
SEND FIXED INCOME	MFII_SD_PV_YYYYMMDD.TXT

6.1 AIAF Prices and Volumes

Files (p_PRECIOS_YYYYMMDDHHMMSS_mdata1.zip, and p_PRECIOS_CC_YYYYMMDDHHMMSS_mdata2.zip) with Prices and Volumes for all the fixed income issues listed in AIAF, with the following field`s structure:

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUE
AIAF	ISIN	X(12)	ISIN CODE	The 2 first characters are the country code. The following 9 characters contain the national identification code valid for each country. The last character is the control digit.
AIAF	CG_EM	X(12)	ISSUER CODE	
AIAF	PM_PD_OP	9(21)V9(11)	AVERAGE PRICE	
AIAF	TP_RB_OP	S9(21)V9(11)	IRR	
AIAF	VO_NO	9(21)V9(6)	NOMINAL VALUE	
AIAF	OP_EI_AD	X(1)	TRADE ADMITTED IN AIAF	"S" - SEND "A" - AIAF
				BS Bonds BM Matador Bonds OS Obligaciones (long term bonds) PE Pagares de Empresa (commercial paper) PTA Pagares Titulizados (securitized commercial paper) CT Cédulas Territoriales CH Cédulas Hipotecarias BTH Titulizaciones Hipotecarias (MBS) BTN Titulizaciones de Activos (ABS) PPR Participaciones Preferentes (Preference shares) CM Cédulas Multicedentes BON BONO DEL TESORO (Government bonds) LET LETRA DEL TESORO (Government short term bonds) OBL OBLIGACION DEL TESORO (Government long term bonds) CUP Stripped coupon
AIAF	CG_TP_AC	X(3)	TYPE OF ASSET CODE	

PRL Stripped principal
 DSG Deuda Estado Segregada (Segregated Pubic Debt)
 PAG PAGARÉS TESORO (Government short term)
 AUT Autonomous communities debt (CADE)
 ODP Other Public Debt (CADE)
 POE Autonomous communities and others short term
 VUM Securities Other Member States
 FRN Government "Floating Rate" (AIAF)
 BO Short and Long term Bonds
 BC Short and Long term Convertible Bonds
 PS Stripped Principal
 CA Stripped Coupons
 LT Treasury Bills
 PG Commercial Paper
 CD Cédulas (covered bonds)
 TZ Securitizations
 PP Preference Shares

AIAF	FE_ULT_ACT	X(8)	LAST UPDATING DATE	YYYYMMDD
AIAF	VO_EF	9(21)V9(6)	EFFECTIVE VOLUME	
AIAF	FE_ULT_ACT	X(8)	MATURITY DATE	YYYYMMDD 99991231 (NO MATURITY DATE)
AIAF	TIPOACT	X(2)	SIB ASSET TYPE	BO Short and Long term Bonds BC Short and Long term Convertible Bonds PS Stripped Principal CA Stripped Coupons LT Treasury Bills PG Commercial Paper CD Cédulas (covered bonds) TZ Securitizations PP Preference Shares
AIAF	EMISION	X(8)	INSTRUMENT CODE	
AIAF	TIPO_MERCADO	X(02)	MARKET TYPE	"A" - AIAF "C" - Account Entry "M" - Bolsa de Madrid "O" - Bolsa de Bilbao "V" - Bolsa de Valencia

"B" - Bolsa de Barcelona
SD - SEND

AIAF	NOMBRE_CORTO	X(40)	ISSUE ´S SHORT NAME	
AIAF	CAMB_MAX	9(21)V9(11)	TRADING DAY MAXIMUM PRICE / IRR	
AIAF	CAMB_MIN	9(21)V9(11)	TRADING DAY MINIMUM PRICE / IRR	
AIAF	CAMB_MED	9(21)V9(11)	TRADING DAY AVERAGE PRICE / IRR	
AIAF	CAMB_ULT	9(21)V9(11)	TRADING DAY LAST PRICE / IRR	
AIAF	VOL_MAX	9(21)V9(6)	VOLUME ASSOCIATED TO THE MAXIMUM PRICE / IRR	
AIAF	VOL_MIN	9(21)V9(6)	VOLUME ASSOCIATED TO THE MINIMUM PRICE / IRR	
AIAF	VOL_ULT	9(21)V9(6)	VOLUME ASSOCIATED TO THE LAST TRADE	
AIAF	IMPORTE_ESPNOM	9(21)V9(6)	TOTAL FACE VALUE TRADED IN SPECIAL OPERATIONS	
AIAF	IMPORTE_ESPEFE	9(21)V9(6)	TOTAL TURNOVER TRADED IN SPECIAL OPERATIONS	
AIAF	SCONTR	X(2)	TRADING SYSTEM	CP Corporate Fixed Income, Balances, Settlement DE Public Debt: Treasury Debt
AIAF	NOMINAL6	9(21)V9(6)	UNIT TRADED VOLUME	
AIAF	ORIGEN	X(1)	ORIGIN OF THE TRADE	"A" - OTHER "S" - SEND
AIAF	TIPO_ACTIVO	X(30)	AIAF ASSET TYPE	BONDS CÉDULAS HIPOTECARIAS CÉDULAS MULTICEDENTES CÉDULAS TERRITORIALES LONG-TERM BONDS COMMERCIAL PAPER PARTICIP. PREFERENTES ASSET SECURITIZATIONS MORTGAGE SECURITIZATIONS

AIAF	FECHA CUPON CORRIDO	X(8)	Accrued interest Date	YYYYMMDD
AIAF	CUPON CORRIDO	9(21)V9(11)	Accrued interest	

File with the same day closing prices p_PRECIOS_YYYYMMDDHHMMSS_mdata1.zip
File with the last price of each security p_PRECIOS_YYYYMMDDHHMMSS_mdata2.zip.

6.2 SENAF Prices and Volumes

File pr_senaf_precios_neg_YYYYMMDDHHMMSS_mdatYYYYAMMDD.zip with Prices and Volumes for all the fixed income issues only listed in SENAF, with the following field`s structure:

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUE
SENAF	FECHA_SESION	X(25)	TRADING DATE	YYYY-MM-DDTHH:MM:SS+02:00
SENAF	CODIGO_MERCADO_SENAF	X(12)	SENAF MARKET CODE	Vencimiento - Maturity Simultáneas Letras – T-Bills Bonos - Bonds
SENAF	CODIGO_ISIN	X(12)	ISIN CODE	The 2 first characters are the country code. The following 9 characters contain the national identification code valid for each country. The last character is the control digit.
SENAF	NOMBRE_ACTIVIO	X(60)	ISSUE´S SHORT NAME	
SENAF	MAX_PRE	9(21)V9(11)	TRADING DAY MAXIMUM PRICE	
SENAF	MAX_TIR	S9(21)V9(11)	TRADING DAY MAXIMUM IRR	
SENAF	MED_PRE	9(21)V9(11)	TRADING DAY AVERAGE PRICE	
SENAF	MED_TIR	S9(21)V9(11)	TRADING DAY AVERAGE IRR	
SENAF	MIN_PRE	9(21)V9(11)	TRADING DAY MINIMUM PRICE	
SENAF	MIN_TIR	S9(21)V9(11)	TRADING DAY MINIMUM IRR	

6.3 Prices and Volumes MERF, MARF, SEND

Files with information on prices and volumes for all the instruments of MERF, MARF and SEND:

MIC CODES	PRODUCT	MIFID II FILES
MERF, MARF, SEND	RENTA FIJA MARF, MERF, SEND	MFII_RFBME_PV_YYYYMMDD.TXT
MERF	MERF	MFII_RF_PV_YYYYMMDD.TXT
MARF	MARF	MFII_AF_PV_YYYYMMDD.TXT
SEND	SEND	MFII_SD_PV_YYYYMMDD.TXT

With the following field's structure:

TYPE OF INSTRUMENT	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUE
MERF, MARF, SEND	FECHA	X(8)	TRADING SESSION DATE	YYYYMMDD
MERF, MARF, SEND	COD-ISIN	X(12)	INSTRUMENT'S ISIN CODE	The 2 first characters are the country code. The following 9 characters contain the national identification code valid for each country. The last character is the control digit.
MERF, MARF, SEND	VALOR	X(6)	INSTRUMENT SIB ID	
MERF, MARF, SEND	NOMBRE	X(80)	ISSUE NAME	ISSUE TYPE ISSUER CODE ISSUE INTEREST RATE MATURITY DATE
MERF, MARF, SEND	IND_PrecioTipo	X(1)	TRADING TYPE	1: PRICE 9: IRR
MERF, MARF, SEND	Referencia	S9(21)V9(11)	TRADING SESSION REFERENCE (PRICE OR IRR)	
MERF, MARF, SEND	CierreAnt	S9(21)V9(11)	PREVIOUS CLOSE (PRICE OR IRR)	
MERF, MARF, SEND	CIERRE	S9(21)V9(11)	CLOSE (PRICE OR IRR)	

MERF, MARF, SEND	Maximo	S9(21)V9(11)	HIGH (PRICE OR IRR)	
MERF, MARF, SEND	Minimo	S9(21)V9(11)	LOW (PRICE OR IRR)	
MERF, MARF, SEND	MEDIO	S9(21)V9(11)	AVERAGE (PRICE OR IRR)	
MERF, MARF, SEND	Apertura	S9(21)V9(11)	OPEN (PRICE OR IRR)	
MERF, MARF, SEND	MaxAnual	S9(21)V9(11)	YEAR MAXIMUM (PRICE OR IRR)	
MERF, MARF, SEND	FechaMaxAnual	X(8)	YEAR MAXIMUM DATE (PRICE OR IRR)	YYYYMMDD
MERF, MARF, SEND	MinAnual	S9(21)V9(11)	YEAR MINIMUM (PRICE OR IRR)	
MERF, MARF, SEND	FechaMinAnual	X(8)	YEAR MINIMUM DATE (PRICE OR IRR)	YYYYMMDD
MERF, MARF, SEND	VOLUMEN_ACUM	9(19)V9(6)	AGGREGATED VOLUME	
MERF, MARF, SEND	EFFECTIVO_ACUM	9(19)V9(6)	AGGREGATED TURNOVER (EUR)	
MERF, MARF, SEND	Precio	S9(21)V9(11)	PRICE	
MERF, MARF, SEND	Yield	S9(21)V9(11)	YIELD	
MERF, MARF, SEND	MaxPermitido	S9(21)V9(11)	MAXIMUM ALLOWED IN THE TRADING SESSION (PRICE OR IRR)	
MERF, MARF, SEND	MinPermitido	S9(21)V9(11)	MINIMUM ALLOWED IN THE TRADING SESSION (PRICE OR IRR)	
MERF, MARF, SEND	ORIGEN	X(2)	ORIGIN	RF = EXCHANGE TRADED FIXED INCOME SD = SEND AF = MARF
MERF, MARF, SEND	VolAcumMulti	9(19)V9(6)	AGGREGATED VOLUME in multilateral operations	
MERF, MARF, SEND	MktID	X(4)	Operating MIC	
MERF, MARF, SEND	MktSegID	X(4)	Segment MIC	
MERF, MARF, SEND	EstimadoPrecioMedioSell	S9(21)V9(11)	Precio medio venta estimado	
MERF, MARF, SEND	EstimadoPrecioMedioBuy	S9(21)V9(11)	Precio medio compra estimado	

6.4 ANNEX. ASSET TYPES

Security type	Description
BO	Bonos y Obligaciones
BC	Bonos y Obligaciones Convertibles
PS	Principales segregados
CA	Cupones segregados
LT	Letras del Tesoro
PG	Pagarés
CD	Cédulas
TZ	Titulizaciones
PP	Participaciones Preferentes

CompID	SubID	Description
MERF	RF	Fixed Income Stock Exchange
SEND	SD	Electronic Fixed Income trading platform (SEND)
MARF	AF	MARF

Segment	Security Group	Description
RF	CR	MERF Corporates
	DA	MERF: Debt Issued by Autonomous Communities of Spain and other public issuers
	DC	Barcelona Stock Exchange Debt
	DV	Valencia Stock Exchange Debt
	DB	Bilbao Stock Exchange Debt
SD	CP	AIAP: SEND Corporates
	DE	AIAP: Spanish Treasury debt
	EX	AIAP: Non-Spanish issues
AF	MA	MARF Corporates

Code	Description
3	Valencia
4	Barcelona
5	Bilbao
6	Madrid

Code	Description
A	Iberclear – CADE

7 Non Traded Investment Funds

File with data on the net asset value of the non-traded funds with the following file structure:

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
FNC	FECHA	X(8)	TRADING SESSION DATE	YYYYMMDD
FNC	COD_ISIN	X(12)	FUND ISIN CODE	The 2 first characters are the country code The following 9 characters contain the national identification code valid for each country. The last character is the control digit.
FNC	HORA	X(6)	INFORMATION'S TIMESTAMP	HHMMSS
FNC	VALOR_LIQUIDATIVO	9(12)V9(6)	NAV, WITH DECIMALS	
FNC	FECHA_VALOR_LIQ	X(8)	NAV DATE	YYYYMMDD
FNC	NOMBRE_VALOR	X(80)	INSTRUMENT FULL NAME	
FNC	GRUPO_VAL	X(2)	INSTRUMENT GROUP	NC = NOT TRADED
FNC	TIPO_PROD	X(1)	PRODUCT TYPE	F = FUND
FNC	PARTICIPES	9(9)	NUMBER OF PARTICIPANTS	
FNC	IMP_CIRCULACION	9(17)V9(6)	OUTSTANDING AMOUNT, WITH DECIMALS	
FNC	GESTORA	X(20)	SICAV MANAGEMENT NAME	
FNC	ORIGEN	X(2)	ORIGIN	"EQ " - CONTINUOUS MARKET / ELECTRONIC OUTCRY MARKET "MA" - BME MTF EQUITIES "LT" - LATIBEX "TF" - ETFs "CW" - WARRANTS AND STRUCTURED PRODUCTS

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